

SECURITIES TRANSACTION SUMMARY
SUMMARY TO THE MONTHLY REPORT
SETTLEMENTS FOR THE PERIOD 7/01/09 THRU 7/31/09

THE FOLLOWING IS A SUMMARY OF THE INVESTMENT ACTIVITY REPORTED FOR
JULY 31, 2009, PURSUANT TO CHAPTER 270 , P.L. 1950, AS AMENDED AND SUPPLEMENTED.

WILLIAM G. CLARK, DIRECTOR OF THE DIVISION OF INVESTMENT, ANNOUNCED TODAY
THAT THE INVESTMENT FUNDS OF THE STATE OF NEW JERSEY HELD SECURITIES WITH A
MARKET VALUE OF APPROXIMATELY \$78.3 BILLION ON JULY 31, 2009.

PURCHASES FOR ALL FUNDS

<u>LONG-TERM (OVER 12 MONTHS)</u>	<u>AMOUNT</u>	<u>AVG. YIELD</u>
CANADIAN CORPORATES	25,965,000	6.48%
CANADIAN PROVINCIAL GUARANTEED	2,000,000	5.63%
CONVERTIBLE BONDS	1,180,000	13.91%
FINANCE CO--SENIOR DEBT	8,700,000	12.97%
FLOATING RATE NOTES (QTLY)	400,000	8.62%
FOREIGN BONDS (SEMI-ANNUAL)	6,160,000	11.58%
GAS & ELECTRIC BONDS	7,595,000	12.51%
INDUSTRIAL BONDS	158,112,000	6.02%
INTERNATIONAL CORPORATES	12,550,000	7.69%
MUNI--FIXED (GOV'T INT GUARANTEED)	83,000,000	6.68%
PASS THRU CERTIFICATES	1,121,009	9.93%
PIK CORPORATE BONDS (QTLY)	7,527	9.00%
PIK CORPORATE BONDS (SEMI-ANNUAL)	300,125	11.14%
TELEPHONE BONDS	14,660,000	7.41%
UNITED STATES TREASURY	500,000,000	1.47%
SUB-TOTAL	821,750,661	

SHORT-TERM (12 MONTHS & UNDER)

COMMERCIAL PAPER-DISCOUNT BASED	2,680,617,000	0.19%
COMMERCIAL PAPER-INTEREST BASED	635,711,000	0.17%
CERTIFICATES OF DEPOSIT	1,064,462,000	0.24%
INDUSTRIAL BONDS	450,000	12.64%
UNITED STATES TREASURY	630,261,000	0.29%
UNITED STATES GOVERNMENT AGENCIES	50,000,000	0.16%
SUB-TOTAL	5,061,501,000	

PRIVATE EQUITY (BOOK VALUE)	86,272,410	
REAL ESTATE (BOOK VALUE)	4,258,714	
EXCHANGE TRADED FUNDS	1,271,865	
INDUSTRIAL BONDS	450,000	12.64%
EQUITIES (FOREIGN) (BOOK VALUE)	375,782,965	
EQUITIES (US) (BOOK VALUE)	495,531,139	2.01%
TOTAL PURCHASES	<u>6,846,818,754</u> *	

FOREIGN CURRENCY PURCHASES (IN \$)	469,831,595
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REDEMPTIONS & PREPAYMENTS	15,423,957
MATURITIES	7,202,995,000
MORTGAGE PRINCIPAL PAYMENTS	3,989,545
SALES (BOOK VALUE)	1,509,220,304

* Total includes purchases for the Common Funds; in addition, to all other State Funds such as Deferred Compensation Plan - Equity Fund, Deferred Compensation Plan - Small Cap Equity Fund, etc.

PURCHASES FOR THE COMMON FUNDS FOR THE MONTH OF JULY, 2009

<u>COMMON PENSION FUND A</u>	<u>AMOUNT</u>
EQUITIES (US) (BOOK VALUE)	473,036,173
<u>COMMON PENSION FUND B</u>	
CANADIAN CORPORATES	25,965,000
CANADIAN PROVINCIAL GUARANTEED	2,000,000
CONVERTIBLE BONDS	1,180,000
EQUITIES (US) (BOOK VALUE)	504,525
FINANCE CO--SENIOR DEBT	8,700,000
FLOATING RATE NOTES (QTLY)	400,000
FOREIGN BONDS (SEMI-ANNUAL)	6,160,000
GAS & ELECTRIC BONDS	7,595,000
INDUSTRIAL BONDS	158,562,000
INTERNATIONAL CORPORATES	12,550,000
MUNI-- FIXED (GOV'T INT GUARANTEED)	83,000,000
PASS THRU CERTIFICATES	1,121,009
PIK CORPORATE BONDS (QTLY)	7,527
PIK CORPORATE BONDS (SEMI-ANNUAL)	300,125
TELEPHONE BONDS	14,660,000
UNITED STATES TREASURY	140,000,000
<u>COMMON PENSION FUND D</u>	
EQUITIES (FOREIGN) (BOOK VALUE)	375,782,965
EXCHANGE TRADED FUNDS	1,271,865
<u>COMMON PENSION FUND E</u>	
PRIVATE EQUITY (BOOK VALUE)	86,272,410
REAL ESTATE (BOOK VALUE)	4,258,714

CASH MANAGEMENT FUND

CERTIFICATES OF DEPOSIT	1,064,462,000
COMMERCIAL PAPER-DISCOUNT BASED	2,680,617,000
COMMERCIAL PAPER-INTEREST BASED	635,711,000
UNITED STATES TREASURY	990,261,000
UNITED STATES GOVERNMENT AGENCIES	50,000,000
TOTAL PURCHASES	<hr/> <u>6,824,378,313</u> <hr/>